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BLENDING INTERPOLATION SCHEMES ON TRIANGLES WITH ERROR BOUNDS.(U)
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ON TRIANGLES WITH ERROR BOUNDS

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ABSTRACT

We give rational approximation schemes interpolating the values of a given function along two edges of a triangle and the normal derivative along the third edge. In addition, we give error bounds for our schemes. For the uniform norm, these bounds are best possible.

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BLENDING INTERPOLATION SCHEMES ON TRIANGLES WITH ERROR BOUNDS

K. Böhmer and Gh. Coman

0. Introduction:

A few years ago Barnhill-Birkhoff-Gordon [1] constructed rational functions, interpolating the values of a given function on the boundary of a certain normalized triangle T . In the same paper interpolation schemes are given, realizing the values of a given function and its normal derivatives on the boundary of T . These schemes are affinely invariant iff the normal derivatives are transformed into the corresponding directional derivatives.

Here we give rational approximation schemes interpolating the values of a given function along two edges of a triangle T and the normal derivative along the third edge. In addition we study the remainders of our schemes and give better error bounds than in [6]. For the L_∞ -norm the error bounds are best possible.

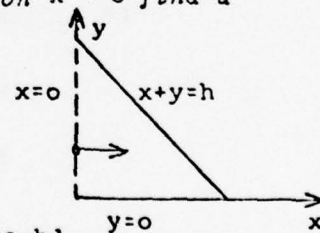
As triangle T we choose the standard triangle $T_h = \{(x,y) \in \mathbb{R}^2 \mid x \geq 0, y \geq 0, x + y \leq h\}$ with vertices $(0,0)$, $(0,h)$ and $(h,0)$. Our schemes are affinely invariant in the same sense as discussed above.

1. First Interpolation scheme:

In contrary to the following problems we treat Problem 1 fairly extensively.

Problem 1: For $f : T_h \rightarrow \mathbb{R}$ with $f^{(1,0)}$ existing on $x = 0$ find a blending function $G_1 f$ such that

$$(1) \quad \begin{cases} G_1 f|_{y=0} = f|_{y=0} \text{ for } x \in [0, h], \\ G_1 f|_{x+y=h} = f|_{x+y=h} \text{ for } x \in [0, h], \\ (G_1 f)^{(1,0)}|_{x=0} = f^{(1,0)}|_{x=0} \text{ for } y \in [0, h]. \end{cases}$$



As in many similar cases we use the Boolean sum of two operators α, \mathcal{L} , namely

$$\alpha \oplus \mathcal{L} := \alpha + \mathcal{L} - \alpha \mathcal{L} \quad , \quad \begin{aligned} \alpha &: J \rightarrow J \\ \mathcal{L} &: J \rightarrow J. \end{aligned}$$

Here we take $\alpha = P_1, \mathcal{L} = P_2$ with

$$P_1 f|_{x+y=h} = f|_{x+y=h} = P_2 f|_{x+y=h} \quad ,$$

$$(P_1 f)^{(1,0)}|_{x=0} = f^{(1,0)}|_{x=0} \quad ,$$

$$P_2 f|_{y=0} = f|_{y=0} \quad .$$

Immediately one finds (compare the technique used in [1])

$$(P_1 f)(x, y) = f(h-y, y) + (x+y-h)f^{(1,0)}(0, y)$$

$$(P_2 f)(x, y) = \frac{h-x-y}{h-x} f(x, 0) + \frac{y}{h-x} f(x, h-x)$$

and therefore

$$G_1 f = P_1 f \oplus P_2 f.$$

We find for $G_1 f$ with

$$U_1 := P_1 f, U_2 := P_2 f$$

the formula

$$\begin{aligned} (P_1 P_2 f)(x, y) &= (P_1 U_2)(x, y) \\ &= f(h-y, y) + (x+y-h) \left[\frac{y}{h^2} (f(0, h) - f(0, 0)) \right. \\ &\quad \left. + \frac{h-y}{h} f^{(1,0)}(0, 0) + \frac{y}{h} (f^{(1,0)}(0, h) - f^{(0,1)}(0, h)) \right] \end{aligned}$$

and so finally

$$(2) \quad \left\{ \begin{aligned} (G_1 f)(x, y) &= \frac{h-x-y}{h-x} f(x, 0) + \frac{y}{h-x} f(x, h-x) + (x+y-h)f^{(1,0)}(0, y) \\ &\quad + (h-x-y) \left[\frac{y}{h^2} (f(0, h) - f(0, 0)) + \frac{h-y}{h} f^{(1,0)}(0, 0) \right. \\ &\quad \left. + \frac{y}{h} (f^{(1,0)}(0, h) - f^{(0,1)}(0, h)) \right] \end{aligned} \right. .$$

Now it is straightforward to check that G_1 satisfies (1) and it is equally simple to prove the rest of the following.

Theorem 1: Let $f : T_h \rightarrow \mathbb{R}$ be given.

- (a) If $f^{(1,0)}(0,y)$ for $y \in [0,h]$ and $f^{(0,1)}(0,h)$ exist, then $G_1 f$ in (2) satisfies (1). Moreover, if $f(\cdot,0)$, $f(\cdot,h-\cdot)$ and $f^{(1,0)}(0,\cdot) \in C^j[0,h]$ then $G_1 f \in C(T_h)$ for $j = 0$ and $G_1 f \in C^j(T_h \setminus \{(h,0)\})$ for $j > 0$.
- (b) G_1 reproduces bivariate polynomials of total degree at most 2.
- (c) If $f(\cdot,0)$, $f(\cdot,h-\cdot)$ and $f^{(1,0)}(0,\cdot) \in C^2[0,h]$, then $G_1 f$ is a solution of

$$\left(\frac{\partial}{\partial x} \frac{\partial}{\partial y}\right)^2 \phi = 0 \text{ in } T_h \setminus \{(h,0)\}.$$

- (d) If $f(\cdot,0)$, $f(0,\cdot)$, $f^{(1,0)}(0,\cdot) \in L_\infty[0,h]$ then G_1 satisfies the following kind of a maximum principle

$$\begin{aligned} \|G_1 f\|_{L_\infty(T_h)} &\leq \|f(\cdot,0)\|_{L_\infty[0,h]} + \|f(0,\cdot)\|_{L_\infty[0,h]} \\ &\quad + h \|f^{(1,0)}(0,\cdot) + \frac{h-\cdot}{h} f^{(1,0)}(0,0)\|_{L_\infty[0,h]} \\ &\quad + \frac{1}{4} |f(0,h) - f(0,0) + h(f^{(1,0)}(0,h) - f^{(0,0)}(0,h))|. \end{aligned}$$

3. Remainder for the First Interpolation Scheme:

To estimate the remainder $R_1 f$ in

$$(3) \quad R_1 f := f - G_1 f \quad \text{for } G_1 f \text{ in (2)}$$

we use a "Sard-Kernel-Theorem" [16] on triangles due to Barnhill-Mansfield [2]: Let F be a linear functional of the form

$$\begin{aligned} (4) \quad F(g) &= \sum_{\substack{i \leq p \\ j \leq q}} \iint_T g^{(i,j)}(x,y) d\mu_{ij}(x,y) + \\ &\quad + \sum_{\substack{i+j \leq m \\ i \geq p}} \int_{I_1} g^{(i,j)}(x,b) d\mu_{ij}(x) + \sum_{\substack{i+j \leq m \\ j \geq q}} \int_{I_2} g^{(i,j)}(a,y) d\mu_{ij}(y), \end{aligned}$$

where the functions μ_{ij} are of bounded variation, T is a given triangle, $(a,b) \in T$ is such that the rectangle with opposite vertices (a,b) and (x,y) and with edges parallel to the coordinate axes is contained in T for all $(x,y) \in T$, and I_1, I_2 are the intersections of the line $y = b$ respectively $x = a$ with T . If F satisfies

$$F(p) = 0, p \in \mathbb{P}_{m-1} = \{\text{polynomials of total degree } \leq m-1\},$$

then we have

$$(5) \quad F(g) = \sum_{j < q} \int_{I_1} K^{m-j,j}(x,y;t) g^{(m-j,j)}(t,b) dt \\ + \sum_{i < p} \int_{I_2} K^{i,m-i}(x,y;\tau) g^{(i,m-i)}(a,\tau) d\tau \\ + \iint_T K^{p,q}(x,y;t,\tau) g^{(p,q)}(t,\tau) dt d\tau, g \in B_{p,q}^1$$

where

$$(6) \quad \begin{cases} K^{m-j,j}(x,y;t) = F(x,y) \left[\frac{(x-t)^{m-j-1}}{(m-j-1)!} \psi(a,t,x) \frac{(y-b)^j}{j!} \right], j < q \\ K^{i,m-i}(x,y;\tau) = F(x,y) \left[\frac{(x-a)^i}{i!} \frac{(y-\tau)^{m-i-1}}{(m-i-1)!} \psi(b,\tau,y) \right], i < p \\ K^{p,q}(x,y;t,\tau) = F(x,y) \left[\frac{(x-t)^{p-1}}{(p-1)!} \psi(a,t,x) \frac{(y-\tau)^{q-1}}{(q-1)!} \psi(b,\tau,y) \right] \end{cases}$$

with

$$\psi(a,t,x) = \begin{cases} 1 & \text{if } a \leq t < x \\ -1 & \text{if } x \leq t < a \\ 0 & \text{otherwise,} \end{cases}$$

and $B_{p,q}^{1,m} = B_{p,q}^{1,m}(a;b)$, i.e. the class of functions $g : T \rightarrow \mathbb{R}$ with the properties

$$(7) \quad \begin{cases} g^{(i,j)} \in C(T), i < p, j < q, \\ g^{(m-j-1,j)}(\cdot,b) \in C(I_1), g^{(m-j,j)}(\cdot,b) \in L_1(I_1), 0 \leq j < q \\ g^{(i,m-i-1)}(a,\cdot) \in C(I_2), g^{(i,m-i)}(a,\cdot) \in L_1(I_2), 0 \leq i < p \\ g^{(p,q)} \in L_1(T). \end{cases}$$

We, too, will use the class $B_{p,q}^{r,m} = B_{p,q}^{r,m}(a;b)$ of functions, $r \geq 1$, with slightly modified properties (7) namely

$$g^{(m-j,j)}(\cdot, b) \in L_r(I_1), \quad 0 \leq j < q$$

$$g^{(i,m-i)}(a, \cdot) \in L_r(I_2), \quad 0 \leq i < p$$

$$g^{(p,q)} \in L_r(T).$$

Now we are able to prove the following

Theorem 2: If $f \in B_{1,2}^{\infty,3}(0;0)$ then

$$(8) \quad \|R_1 f\|_{L_\infty(T_h)} \leq \frac{h^3}{27} \|f^{(2,1)}\|_{L_\infty(T_h)} + \frac{2h^3}{81} \|f^{(0,3)}(0, \cdot)\|_{L_\infty[0,h]} \\ + \frac{2h^3}{27} \|f^{(1,2)}(0, \cdot)\|_{L_\infty[0,h]},$$

where the constants are best possible. If $f \in B_{1,2}^{2,3}(0;0)$ then

$$(9) \quad \|R_1 f\|_{L_2(T_h)} \leq \frac{h^3}{6 \cdot \sqrt{30}} \|f^{(2,1)}\|_{L_2(T_h)} + \\ + h^{7/2} \frac{\sqrt{397/2}}{1260} \|f^{(0,3)}(0, \cdot)\|_{L_2[0,h]} + h^{7/2} \frac{\sqrt{19/14}}{20} \|f^{(1,2)}(0, \cdot)\|_{L_2[0,h]}.$$

Remark 1: Best possible, but unusual, estimations for the L_2 -norm are valid if $f \in B_{1,2}^{\infty,3}(0;0)$:

$$\|R_1 f\|_{L_2(T_h)} \leq \frac{h^4}{20\sqrt{21}} \|f^{(2,1)}\|_{L_\infty(T_h)} + \frac{h^4}{36\sqrt{7}} \|f^{(0,3)}(0, \cdot)\|_{L_\infty[0,h]} + \\ + \frac{h^4}{4} \frac{\sqrt{19/105}}{2,1} \|f^{(1,2)}(0, \cdot)\|_{L_\infty[0,h]}.$$

This is proved by (13), (17) via $\iint (g(x,y))^{2,1} dx dy$ with $g^{2,1}$ from (15) and similar arguments for the other indices.

Proof: Since, by (2) and (3), $R_1 f$ is of the form (4) with $m = 3$, $p = 2$, $q = 1$, $a=b=0$ we find, using (5),

$$(10) \quad \left\{ \begin{aligned} (R_1 f)(x, y) &= \int_0^h K_h^{3,0}(x, y; t) f^{(3,0)}(t, 0) dt \\ &+ \int_0^h K_h^{0,3}(x, y; \tau) f^{(0,3)}(0, \tau) d\tau + \int_0^h K_h^{1,2}(x, y; \tau) f^{(1,2)}(0, \tau) d\tau \\ &+ \iint_{T_n} K_h^{2,1}(x, y; t, \tau) f^{(2,1)}(t, \tau) dt d\tau . \end{aligned} \right.$$

Now (6) implies

$$(11) \quad \left\{ \begin{aligned} K_h^{3,0}(x, y; t) &= R_1 \left[\frac{(x-t)_+^2}{2} \right] \\ &= \frac{(x-t)_+^2}{2} - \frac{h-x-y}{h-x} \frac{(x-t)_+^2}{2} - \frac{y}{h-x} \frac{(x-t)_+^2}{2} \equiv 0 \\ K_h^{0,3}(x, y; \tau) &= R_1 \left[\frac{(y-\tau)_+^2}{2} \right] = \frac{(y-\tau)_+^2}{2} - \left\{ \frac{y}{h-x} \frac{(h-x-\tau)_+^2}{2} \right. \\ &\quad \left. - \frac{(h-x-y)y(h^2-\tau^2)}{2h^2} \right\} \\ K_h^{1,2}(x, y; \tau) &= R_1(x(y-\tau)_+) = x(y-\tau)_+ - \left\{ \frac{y}{h-x} (h-x-\tau)_+ \right. \\ &\quad \left. + (x+y-h)(y-\tau)_+ + (h-x-y)\frac{y}{h} (h-\tau)_+ \right\} , \\ &= (y-\tau)_+(h-y) - \frac{x}{h-x} (h-x-\tau)_+ - \frac{y}{h} (h-x-y)(h-\tau) , \\ K_h^{2,1}(x, y; t, \tau) &= R_1((x-t)_+ (y-\tau)_+^0) = (x-t)_+ [(y-\tau)_+^0 - \frac{y}{h-x} (h-x-\tau)_+^0] . \end{aligned} \right.$$

Since the proof is a little bit lengthy we want to scetch what we are going to do: (11) implies that there are three nontrivial summands in (10), which we discuss separately. We first show how to find sharp error bounds and then treat the kernels $K_h^{2,1}$, $K_h^{0,3}$ and $K_h^{1,2}$.

Sharp error bounds: To find sharp error bounds we have to look at

$$(R_1 f)(x, y) = (R^{0,3} f)(x, y) + (R^{1,2} f)(x, y) + (R^{2,1} f)(x, y)$$

with $(R^{i,j} f)(x, y)$ defined corresponding to $K_h^{i,j}$ in (10) and (11). Let for example

$$T_+ := T_+^{2,1} := T_{+, (x,y)}^{2,1} := \{(t, \tau) \in T_h \mid K_h^{2,1}(x, y; t, \tau) \geq 0\}$$

$$T_- := T_-^{2,1} := T_{-, (x,y)}^{2,1} := \{(t, \tau) \in T_h \mid K_h^{2,1}(x, y; t, \tau) < 0\}.$$

Then

$$|(R^{2,1} f)(x, y)| \leq \iint_{T_+} + \iint_{T_-} |K_h^{2,1}(x, y; t, \tau) f^{(2,1)}(t, \tau)| dt d\tau$$

$$\leq \|f^{2,1}\|_{L_\infty(T_h)} \cdot \iint_{T_h} |K_h^{2,1}(x, y; t, \tau)| dt d\tau$$

or

$$(12) \|R^{2,1} f\|_{L_\infty(T_h)} \leq \|f^{2,1}\|_{L_\infty(T_h)} \cdot \left\| \iint_{T_h} |K_h^{2,1}(\cdot, \cdot; t, \tau)| dt d\tau \right\|_{L_\infty(T_h)}.$$

Since $f \in B_{1,2}^{\infty,3}$ the error bound (12) is sharp. To estimate $\|R^{2,1} f\|_{L_2(T_h)}$ we look at

$$\left\{ (R^{2,1} f)(x, y) \right\}^2 = \left\{ \iint_{T_h} K_h^{2,1}(x, y; t, \tau) f^{(2,1)}(t, \tau) dt d\tau \right\}^2$$

$$\leq \iint_{T_h} (K_h^{2,1}(x, y; t, \tau))^2 dt d\tau \cdot \|f^{(2,1)}\|_{L_2(T_h)}^2$$

or

$$\leq \left(\iint_{T_h} K_h^{2,1}(x, y; t, \tau) dt d\tau \right)^2 \|f^{(2,1)}\|_{L_\infty(T_h)}^2.$$

Here the first inequality is sharp for every fixed $(x, y) \in T_h$, the second for all $(x, y) \in T_h$. So we finally have

$$(13) \quad \left\{ \begin{array}{l} \|R^{2,1}f\|_{L_2(T_h)} \leq \\ \leq \left(\iint_{T_h} \left(\iint_{T_h} K_h^{2,1}(x,y;t,\tau) dt d\tau \right)^2 dx dy \right)^{1/2} \cdot \|f^{(2,1)}\|_{L_\infty(T_h)} \\ \text{or} \\ \leq \iint_{T_h} \left(\iint_{T_h} (K_h^{2,1}(x,y;t,\tau))^2 dt d\tau \right) dx dy^{1/2} \cdot \|f^{(2,1)}\|_{L_2(T_h)} \end{array} \right.$$

In the first line the constant is best possible, whereas it is not in the second line.

Similar arguments hold for $R^{0,3}f$ and $R^{1,2}f$.

Now for $0 \leq x, 0 \leq y, 0 \leq 1-x-y, 0 \leq \tau \leq 1$

$$K_h^{0,3}\left(\frac{x}{h}, \frac{y}{h}; \frac{\tau}{h}\right) = h^{-2} K_1^{0,3}(x,y;\tau) \quad \text{and} \quad K_1^{0,3} = K_h^{0,3}|_{h=1},$$

$$K_h^{1,2}\left(\frac{x}{h}, \frac{y}{h}; \frac{\tau}{h}\right) = h^{-2} K_1^{1,2}(x,y;\tau) \quad \text{and} \quad K_1^{1,2} = K_h^{1,2}|_{h=1},$$

$$K_h^{2,1}\left(\frac{x}{h}, \frac{y}{h}; \frac{t}{h}, \frac{\tau}{h}\right) = h^{-1} K_1^{2,1}(x,y;t,\tau) \quad \text{and} \quad K_1^{2,1} = K_h^{2,1}|_{h=1}.$$

So, for example, by (12)

$$\|R^{2,1}f\|_{L_\infty(T_h)} \leq \|f^{(2,1)}\|_{L_\infty(T_h)} \cdot \left\| \iint_{T_h} |K_h^{2,1}(\cdot, \cdot; t, \tau)| dt d\tau \right\|_{L_\infty(T_h)}$$

and with

$$T_1 := \{(x,y) \in \mathbb{R}^2 \mid 0 \leq x, 0 \leq y, 0 \leq 1-x-y\} = T_h|_{h=1},$$

$$x' := \frac{x}{h}; y' := \frac{y}{h}, t' := \frac{t}{h}, \tau' := \frac{\tau}{h}$$

we have

$$\begin{aligned} & \iint_{T_h} |K_h^{2,1}(x,y;t,\tau)| dt d\tau = \\ & = \iint_{T_1} h^1 |K_1^{2,1}(x',y';t',\tau')| h dt' h d\tau' \\ & = h^3 \iint_{T_1} |K_1^{2,1}(x',y';t',\tau')| dt' d\tau' \end{aligned}$$

In a similar way we have

$$\|R^{0,3}_f\|_{L_2[0,h]}^2 \leq \iint_{T_h} (\iint_{T_h} (K_h^{0,3}(x,y;\tau))^2 d\tau) dx dy \|f^{0,3}(0,\cdot)\|_{L_2[0,h]}^2$$

and

$$\begin{aligned} & \iint_{T_h} (\iint_{T_h} (K_h^{0,3}(x,y;\tau))^2 d\tau) dx dy = \\ & h^4 \iint_{T_1} (\iint_{T_1} (K_1^{0,3}(x',y';\tau'))^2 h d\tau') h dx' dy' \\ & = h^7 \iint_{T_1} (\iint_{T_1} (K_1^{0,3}(x',y';\tau'))^2 d\tau') dx' dy' . \end{aligned}$$

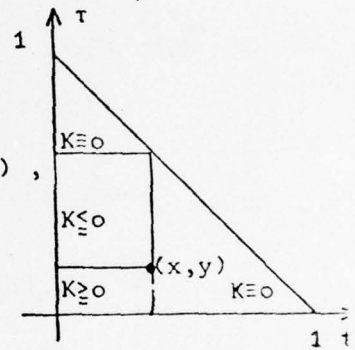
So, to get the constants in (8) and (9), it is enough, to confine ourselves to $h = 1$ in $K_h^{0,3}$, $K_h^{1,2}$ and $K_h^{2,1}$.

ad $K^{2,1}$: From (11) we have

$$K_1^{2,1}(x,y;t,\tau) = (x-t)_+ ((y-\tau)_+^0 - \frac{y}{1-x} (1-x-\tau)_+^0) ,$$

and therefore

$$(14) \quad \left\{ \begin{aligned} K_1^{2,1} & \equiv 0 \text{ for } x \leq t , \\ K_1^{2,1} & = \frac{(x-t)(1-x-y)}{1-x} \geq 0 \text{ for } 0 \leq t \leq x, 0 \leq \tau \leq y , \\ K_1^{2,1} & = -\frac{y(x-t)}{1-x} \leq 0 \text{ for } 0 \leq t \leq x, y \leq \tau \leq 1-x , \\ K_1^{2,1} & \equiv 0 \text{ for } 0 \leq t \leq x, 1-x \leq \tau \leq 1 . \end{aligned} \right.$$



So

$$\begin{aligned} \iint_{T_1} |K_1^{2,1}(x,y;t,\tau)| dt d\tau & = \int_{t=0}^x \left(\int_{\tau=0}^y \frac{1-x-y}{1-x} (x-t) d\tau + \int_{\tau=y}^{1-x} \frac{y}{1-x} (x-t) d\tau \right) dt \\ & = -\frac{1-x-y}{1-x} y (x-t)^2 \Big|_{t=0}^x = \frac{x^2 y (1-x-y)}{1-x} \end{aligned}$$

and therefore

$$|R^{2,1}f(x,y)| \leq \|f^{(2,1)}\|_{L_\infty(T_1)} \frac{x^2 y(1-x-y)}{1-x} \text{ for } (x,y) \in T_1.$$

To find $\|g^{2,1}\|_{L_\infty(T_1)}$ with

$$(15) \quad g^{2,1}(x,y) := \frac{x^2 y(1-x-y)}{1-x} \geq 0 \text{ for } (x,y) \in T_1, = 0 \text{ iff } (x,y) \in \partial T_1,$$

we derive:

$$\frac{\partial g^{2,1}}{\partial y} = \frac{x^2}{1-x} (1-x-2y) = 0 \quad \text{iff } x = 0 \quad \text{or } 1-x = 2y$$

$$\frac{\partial g^{2,1}}{\partial x} = \frac{xy}{(1-x)^2} [2(1-x)^2 + y(x-2)] = 0.$$

$$\text{So } \frac{\partial g^{2,1}}{\partial x}(x,y) = \frac{\partial g^{2,1}}{\partial y}(x,y) = 0 \quad \text{iff } x = 0 \quad \text{or } 8y^2 - 2y^2 - y = 0,$$

$$1-x = 2y,$$

s.t. $y = \frac{1}{6}, x = \frac{2}{3}$ is the maximum point for $g^{2,1}$, so

$$\|g^{2,1}\|_{L_\infty(T_1)} = g^{2,1}\left(\frac{2}{3}, \frac{1}{6}\right) = \frac{1}{27} \text{ and}$$

$$(16) \quad \|R^{2,1}f\|_{L_\infty(T_h)} \leq \frac{h^3}{27} \|f^{(2,1)}\|_{L_\infty(T_1)}.$$

To find estimations for $\|R^{2,1}f\|_{L_2(T_1)}$ we proceed as follows (see (14))

$$\begin{aligned} [(R^{2,1}f)(x,y)]^2 &= \left(\int_{t=0}^x \int_{\tau=0}^{1-x} K_1^{2,1}(x,y;t,\tau) f^{(2,1)}(t,\tau) dt d\tau \right)^2 \\ &\leq \int_{t=0}^x \int_{\tau=0}^{1-x} [K_1^{2,1}(x,y;t,\tau)]^2 dt d\tau \int_{t=0}^x \int_{\tau=0}^{1-x} [f^{(2,1)}(t,\tau)]^2 dt d\tau \\ &\leq \int_{t=0}^x \left(\int_{\tau=0}^y \left(\frac{1-x-y}{1-x} \right)^2 (x-t)^2 d\tau + \int_{\tau=y}^{1-x} \left(\frac{y}{1-x} \right)^2 (x-t)^2 d\tau \right) dt \|f^{(2,1)}\|_{L_2(T_1)}^2 \\ &= \frac{x^3 y(1-x-y)}{3(1-x)} \|f^{(2,1)}\|_{L_2(T_1)}^2. \end{aligned}$$

So finally $\|R^{2,1}f\|_{L_2(T_1)}^2 \leq$

$$\leq \iint_{T_1} \frac{x^3 y(1-x-y)}{3(1-x)} dx dy \|f^{(2,1)}\|_{L_2(T_1)}^2 = \frac{1}{18.60} \|f^{(2,1)}\|_{L_2(T_1)}^2$$

or, with $g^{2,1}$ from (15) and $\iint_{T_1} (g^{2,1}(x,y))^2 dx dy = 1/400.21$

$$(17) \quad \|R^{2,1}f\|_{L_2(T_h)} \leq \begin{cases} \frac{h^3}{6\sqrt{30}} \|f^{(2,1)}\|_{L_2(T_h)} \\ \frac{h^4}{20\sqrt{21}} \|f^{(2,1)}\|_{L_\infty(T_h)} \end{cases}$$

ad $K^{0,3}$: From (11) we have for $h = 1$

$$(18) \quad K_1^{0,3}(x,y;\tau) = \frac{(y-\tau)_+^2}{2} - \frac{y}{2(1-x)} (1-x-\tau)_+^2 + \frac{y(1-x-y)(1-\tau^2)}{2}$$

We first prove that

$$(19) \quad K_1^{0,3}(x,y;\tau) \geq 0 \quad \text{for } (x,y) \in T_1 \text{ and } \tau \in [0,1]$$

In $0 \leq \tau \leq y$ we have

$$K_1^{0,3}(x,y;\tau) = \frac{(y-\tau)^2}{2} - \frac{y}{2(1-x)} (1-x-\tau)^2 + \frac{y(1-x-y)(1-\tau^2)}{2}$$

Now

$$\frac{\partial K_1^{0,3}(x,y;\tau)}{\partial \tau} \text{ is linear in } \tau$$

$$\frac{\partial K_1^{0,3}(x,y;\tau)}{\partial \tau} \Big|_{\tau=0} \equiv 0$$

$$\frac{\partial K_1^{0,3}(x,y;\tau)}{\partial \tau} \Big|_{\tau=y} = y(1-x-y) \left(\frac{1}{1-x} - y \right) \geq 0 \text{ in } T_1$$

and $= 0$ iff $y=0$ or $1-x-y = 0$

$$K_1^{0,3}(x,y;\tau) \Big|_{\tau=0} = 0.$$

This implies $K_1^{0,3}(x,y;\tau) \geq 0$ in $0 \leq \tau \leq y$.

For $0 \leq y \leq \tau \leq 1 - x$ we have (see (18))

$$\begin{aligned} K_1^{0,3}(x,y;\tau) &= -\frac{y}{2(1-x)} [(1-x-\tau)^2 - (1-x-\tau+\tau-y)(1-\tau^2)(1-x)] \\ &= +\frac{y}{2(1-x)} [(1-x-\tau)(1-\tau+x\tau)\tau + (\tau-y)(1-\tau^2)(1-x)] \geq 0. \end{aligned}$$

For $0 \leq y \leq 1 - x \leq \tau \leq 1$ $K_1^{0,3}$ reduces to

$$K_1^{0,3}(x,y;\tau) = \frac{y(1-x-y)(1-\tau^2)}{2} \geq 0,$$

so (19) is proved.

Since $K^{0,3}$ is a semidefinite kernel we have with $\eta \in (0,1)$

$$\begin{aligned} (R^{0,3}f)(x,y) &= \int_0^h K_1^{0,3}(x,y;\tau) f^{(0,3)}(0,\tau) d\tau \\ &= f^{(0,3)}(0,\eta) \int_0^h K_1^{0,3}(x,y;\tau) d\tau \end{aligned}$$

and, analogously to (12) and (13),

$$\|R^{0,3}f\|_{L_\infty(T_h)} \leq \|f^{(0,3)}(0,\cdot)\|_{L_\infty[0,h]} \left\| \int_0^h K_h^{0,3}(\cdot,\cdot;\tau) d\tau \right\|_{L_\infty(T_h)}$$

and

$$\|R^{0,3}f\|_{L_2(T_h)} \leq \|f^{(0,3)}(0,\cdot)\|_{L_2[0,h]} \left\| \sqrt{\int_0^h (K_h^{0,3}(\cdot,\cdot;\tau))^2 d\tau} \right\|_{L_2(T_h)}.$$

Since we are interested only in the constants, it is enough to discuss $h=1$ in $K_h^{0,3}$. Corresponding to

$$K_1^{0,3}(x,y;\tau) = (\phi_1 + \phi_2 + \phi_3)(x,y;\tau) \text{ with}$$

$$\phi_1(x,y;\tau) := \frac{(y-\tau)_+^2}{2} = 0 \text{ for } y \leq \tau \leq 1$$

$$\phi_2(x,y;\tau) := -\frac{y}{2(1-x)}(1-x-\tau)_+^2 = 0 \text{ for } 1-x \leq \tau \leq 1$$

$$\phi_3(x,y;\tau) := \frac{y(1-x-y)(1-\tau^2)}{2}$$

we find

$$\begin{aligned}
G^{0,3}(x,y) &:= \int_0^1 (K_1^{0,3}(x,y;\tau))^2 d\tau = \int_0^y (\phi_1^2 + 2\phi_1\phi_2 + 2\phi_1\phi_3) d\tau \\
&\quad + \int_y^{1-x} (\phi_2^2 + 2\phi_2\phi_3) d\tau + \int_{1-x}^1 \phi_3^2 d\tau \\
&= \left[\left(\frac{1}{20} + \frac{1}{12} \right) y^5 - \frac{y^4(1-x)}{6} - \frac{y^6}{60(1-x)} + \frac{y^4(1-x-y)}{6} \left(1 - \frac{y^2}{10} \right) \right] \\
&\quad + \left[\frac{y^2(1-x)^3}{20} - \frac{y^2(1-x-y)(1-x)^2}{6} \left(1 - \frac{(1-x)^2}{10} \right) \right] + \frac{2y^2(1-x-y)^2}{15}
\end{aligned}$$

and finally

$$(20) \quad \left\{ \begin{aligned} \iint_{T_1} G^{0,3}(x,y) dx dy &= \frac{397}{3175200} \\ \sqrt{\frac{397}{3175200}} &= \frac{\sqrt{397/2}}{1260} \end{aligned} \right.$$

Computing

$$\begin{aligned}
\tilde{G}^{0,3}(x,y) &:= \int_0^1 K_1^{0,3}(x,y;\tau) d\tau = \int_0^y (\phi_1 + \phi_2 + \phi_3) d\tau \\
&\quad + \int_y^{1-x} (\phi_2 + \phi_3) d\tau + \int_{1-x}^1 \phi_3 d\tau
\end{aligned}$$

we find

$$\tilde{G}^{0,3}(x,y) = \frac{y}{6}(y^2 - (1-x)^2 + 2(1-x-y)) = \frac{y}{6}[(y-1)^2 - x^2] \geq 0$$

since $1-x-y \geq 0$ and therefore $(y-1)^2 \geq x^2$. Because of

$$\frac{\partial G^{0,3}(x,y)}{\partial x} = \frac{y}{6} (+ 2(1-x)-2) = -\frac{yx}{3} = 0 \text{ iff } x = 0 \text{ or } y = 0$$

the extrema of $G^{0,3}(\cdot, \cdot)$ in T_1 are realized on ∂T_1 :

$$0 \leq G^{0,3}(x=0,y) = \frac{y(y-1)^2}{6} \leq \frac{2}{81},$$

$$G^{0,3}(x,y=0) \equiv 0,$$

$$G^{0,3}(x=1-y,y) \equiv 0.$$

So

$$(21) \quad \|G^{0,3}(\cdot, \cdot)\|_{L_\infty(T_1)} = \frac{2}{81}.$$

ad $K^{1,2}$: With $h = 1$ (11) implies

$$(22) \quad K_1^{1,2}(x,y;\tau) = (y-\tau)_+ (1-y) - \frac{xy}{1-x} (1-x-\tau)_+ - (1-x-y)y(1-\tau).$$

Since $K_1^{1,2}$ is a continuous piecewise linear function (for $x \neq 1$), one finds

$$(23) \quad K_1^{1,2}(x,y;\tau) \leq 0$$

by simply checking $K_1^{1,2}(x,y;\tau)$ for $\tau = 0, y, 1-x, 1$.

Again we have to compute

$$G^{1,2}(x,y) := \int_0^1 (K_1^{1,2}(x,y;\tau))^2 d\tau \quad \text{and}$$

$$\tilde{G}^{1,2}(x,y) := - \int_0^1 K_1^{1,2}(x,y;\tau) d\tau \quad (\text{see (23)})$$

and find

$$G^{1,2}(x,y) = \frac{1}{3} \left[(1-y)y^3(-2+3y-xy-y^2 + \frac{xy}{1-x}) \right. \\ \left. + xy^2(1-x)(2-2y-x^2-xy) + (1-x-y)^2 y^2 \right]$$

$$(24) \quad \iint_{T_1} G^{1,2}(x,y) dx dy = \left(\frac{\sqrt{19/14}}{20} \right)^2,$$

$$-G^{1,2}(x,y) = \frac{y}{2}(x^2 - y^2 + 2y - 1) = \frac{y}{2}(x^2 - (1-y)^2) \leq 0.$$

Because of $\partial G^{1,2}/\partial x = 0$ iff $x = 0$ or $y = 0$ we find $\|G^{1,2}\|_{L_\infty(T_1)}$ by discussing

$$0 \leq G^{1,2}(x=0,y) = + \frac{y(1-y)^2}{2} \leq + \frac{2}{27}$$

$$G^{1,2}(x,y=0) = 0$$

$$G^{1,2}(x=1-y,y) = 0$$

or

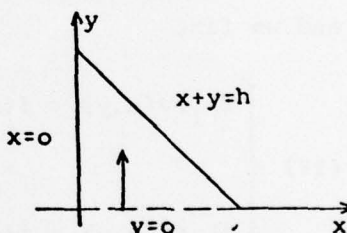
$$(25) \quad \|G^{1,2}\|_{L_\infty(T_1)} = \frac{2}{27}.$$

By fitting together formulas (16), (21) and (25) we have (8), by (17), (20), (24) we have (9) and the constants are best possible in the sense indicated in Theorem 2 and in the following Remark. \square

4. Second Interpolation Scheme:

By interchanging x and y we come from Problem 1 to

Problem 2: For $f : T_h \rightarrow \mathbb{R}$ with $f^{(0,1)}$ existing on $y=0$ find a blending function $G_2 f$ such that

$$(26) \quad \begin{cases} G_2 f|_{x=0} = f|_{x=0} & \text{for } y \in [0,h] \\ G_2 f|_{x+y=h} = f|_{x+y=h} & \text{for } x \in [0,h] \\ (G_2 f)^{(0,1)}|_{y=0} = f^{(0,1)}|_{y=0} & \text{for } x \in [0,h] \end{cases}$$


The corresponding results to Theorem 1 and 2 are valid, too, and we have for G_2 :

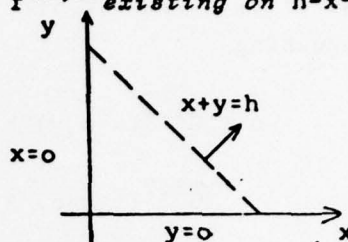
$$(27) \quad \begin{cases} (G_2 f)(x,y) = \frac{h-x-y}{h-y} f(0,y) + \frac{x}{h-y} f(h-y,y) + (x+y-h)f^{(0,1)}(x,0) \\ + (h-x-y) \left[\frac{x}{h^2} (f(h,0) - f(0,0)) + \frac{h-x}{h} f^{(0,1)}(0,0) + \frac{x}{h} (f^{(0,1)}(h,0) + f^{(1,0)}(h,0)) \right] \end{cases}$$

5. Third Interpolation Scheme and Remainder:

Now we discuss

Problem 3: For $f : T_h \rightarrow \mathbb{R}$ with $f^{(0,1)} + f^{(1,0)}$ existing on $h-x-y = 0$ find a blending function $G_3 f$ with

$$(28) \quad \begin{cases} G_3 f|_{x=0} = f|_{x=0} & \text{for } x \in [0, h] \\ G_3 f|_{y=0} = f|_{y=0} & \text{for } y \in [0, h] \\ (G_3 f^{(1,0)} + G_3 f^{(0,1)})|_{h-x-y=0} = (f^{(1,0)} + f^{(0,1)})|_{h-x-y=0} \end{cases}$$



By distinguishing the two different cases $x \geq y$ and $x \leq y$ we define $G_1 f$ and $G_2 f$ by

$$Q_1 f|_{y=0} = f|_{y=0},$$

$$(Q_1 f^{(1,0)} + Q_1 f^{(0,1)})|_{h-x-y=0} = (f^{(1,0)} + f^{(0,1)})|_{h-x-y=0},$$

$$Q_2 f|_{y=0} = f|_{y=0},$$

$$(Q_2 f^{(1,0)} + Q_2 f^{(0,1)})|_{h-x-y=0} = (f^{(1,0)} + f^{(0,1)})|_{h-x-y=0},$$

and we find

$$(29) \quad \begin{cases} (Q_1 f)(x, y) = f(x-y, 0) + y(f^{(1,0)} + f^{(0,1)})\left(\frac{h+x-y}{2}, \frac{h-x+y}{2}\right), \\ (Q_2 f)(x, y) = f(0, y-x) + x(f^{(1,0)} + f^{(0,1)})\left(\frac{h+x-y}{2}, \frac{h-x+y}{2}\right) \end{cases}$$

and finally

$$(30) \quad (G_3 f)(x, y) := \begin{cases} Q_1 f(x, y) & \text{for } y \leq x, \\ Q_2 f(x, y) & \text{for } y \geq x. \end{cases}$$

A straightforward computation yields

Theorem 3: Let $f : T_h \rightarrow \mathbb{R}$ be given and $\|f(\cdot, h-\cdot)\|_{L_\infty[0,h]} = \sup_{x \in [0,h]} |f(x, h-x)|$.

(a) If $(f^{(1,0)} + f^{(0,1)})$ exists along $h-x-y=0$, then $G_3 f$ is a solution of Problem 3. Moreover, if $f(\cdot, 0)$, $f(0, \cdot)$ and $(f^{(1,0)} + f^{(0,1)})(\cdot, h-\cdot) \in C^j[0, h]$, then $G_3 f \in C^j(T_h)$.

(b) G_3 reproduces linear functions.

(c) If $f(\cdot, 0)$, $f(0, \cdot)$, $(f^{(1,0)} + f^{(0,1)})(\cdot, h-\cdot) \in L_\infty[0, h]$ then

$$\begin{aligned} \|G_3 f\|_{L_\infty(T_h)} &\leq \|f(\cdot, 0)\|_{L_\infty[0,h]} + \|f(0, \cdot)\|_{L_\infty[0,h]} + \\ &\quad + h\|(f^{(1,0)} + f^{(0,1)})(\cdot, h-\cdot)\|_{L_\infty[0,h]} . \end{aligned}$$

To discuss the error we, again, introduce

$$(31) \quad R_3 f := f - G_3 f .$$

Since we have to transform the original triangle T_h , we have to transform the conditions defining $B_{p,q}^{r,m}(a,b)$, too. Let

$$(32) \quad \hat{B}_{p,q}^{r,m} := \left\{ \begin{array}{l} f : T_h \rightarrow \mathbb{R} \mid 0 \leq i, j : \\ \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^i \left(\frac{\partial}{\partial x} - \frac{\partial}{\partial y} \right)^j f \in \left\{ \begin{array}{l} C(T_h) \text{ for } (i,j) < (p,q) , \\ AC(T_h \{x=y\}) \text{ for } j < q, i=m-j-1, \\ L_r(T_h \{x=y\}) \text{ for } j < q, i=m-j, \\ AC(T_h \{x+y=h\}) \text{ for } i < p, j=m-i-1, \\ L_r(T_h \{x+y=h\}) \text{ for } i < p, j=m-i, \\ L_r(T_h) \text{ for } (i,j) = (p,q) \end{array} \right. \end{array} \right.$$

Theorem 4: If $f \in \hat{B}_{2,1}^{\infty,2}$ then, with $\|f(\cdot, h-\cdot)\|_{L_\infty[0,h]} = \sup_{x \in [0,h]} |f(x, h-x)|$,

$$(33) \quad \left\{ \begin{array}{l} \|R_3 f\|_{L_\infty(T_h)} \leq \frac{h^2}{8} \left\| \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^2 f(\cdot, h-\cdot) \right\|_{L_\infty[0,h]} \\ \quad + \frac{h^3}{108} \left\| \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^2 \left(\frac{\partial}{\partial y} - \frac{\partial}{\partial x} \right) f \right\|_{L_\infty(T_h)} . \end{array} \right.$$

If $f \in \hat{B}_{2,1}^{2,2}$ then

$$(34) \quad \left\{ \begin{aligned} \|R_3 f\|_{L_2(T_h)} &\leq \frac{h^{5/2}}{6\sqrt{10}\sqrt{2}} \left\| \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^2 f(\cdot, h-\cdot) \right\|_{L_2[0,h]} \\ &+ \frac{h^3}{48\sqrt{5}} \left\| \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^2 \left(\frac{\partial}{\partial y} - \frac{\partial}{\partial x} \right) f \right\|_{L_2(T_h)} \end{aligned} \right.$$

The constants given in (33) and (34) are best possible and a similar remark to Remark 1 is possible.

Proof: To be able to apply (4) and (5) we transform the variables:

$$(35) \quad u := \frac{x+y}{\sqrt{2}}, \quad v := \frac{y-x}{\sqrt{2}}, \quad x = \frac{u-v}{\sqrt{2}}, \quad y = \frac{u+v}{\sqrt{2}}.$$

Transforming $Q_2 f$ via (35) we find with (29), (30) for $y \geq x$ or $v \geq 0$

$$(Q_2 f)(u, v) = g(v, v) + (u-v) g^{(1,0)}\left(\frac{h}{\sqrt{2}}, v\right)$$

with

$$(36) \quad \left\{ \begin{aligned} g(u, v) &:= f\left(x = \frac{u-v}{\sqrt{2}}, y = \frac{u+v}{\sqrt{2}}\right), \\ (Q_2 f)(u=v, v) &= g(v, v) = f\left(0, \sqrt{2}v\right) \text{ for } v \in \left[0, \frac{h}{\sqrt{2}}\right], \\ \frac{\partial}{\partial u} (Q_2 f)\left(u = \frac{h}{\sqrt{2}}, v\right) &= g^{(1,0)}\left(\frac{h}{\sqrt{2}}, v\right) = \\ &= \frac{1}{\sqrt{2}} (f^{(1,0)} + f^{(0,1)})(x=h-y, y). \end{aligned} \right.$$

Applying (4) and (5) to

$$\begin{aligned} (R_3 Q_2 f)(u, v) &:= (g - Q_2 f)(u, v) \\ &= g(u, v) - g(v, v) - (u-v) g^{(1,0)}\left(\frac{h}{\sqrt{2}}, v\right) \end{aligned}$$

with $m = 2 = p$, $q = 1$, $a = \frac{h}{\sqrt{2}}$ and $b = 0$ we have

$$(37) \left\{ \begin{aligned} (\tilde{R}_3 \tilde{Q}_2 f)(u, v) &= \int_0^{h/\sqrt{2}} K_h^{2,0}(u, v; t) g^{(2,0)}(t, 0) dt \\ &+ \int_0^{h/\sqrt{2}} K_h^{0,2}(u, v; \tau) g^{(0,2)}\left(\frac{h}{\sqrt{2}}, \tau\right) d\tau + \int_0^{h/\sqrt{2}} K_h^{1,1}(u, v; \tau) g^{(1,1)}\left(\frac{h}{\sqrt{2}}, \tau\right) d\tau \\ &+ \int_{\tau=0}^{h/\sqrt{2}} \int_{t=\tau}^{h/\sqrt{2}} K_h^{2,1}(u, v; t, \tau) g^{2,1}(t, \tau) dt d\tau. \end{aligned} \right.$$

By (6)

$$K_h^{2,0}(u, v; t) = \tilde{R}_3((u-t)\psi(\frac{h}{\sqrt{2}}, t, u))$$

and with

$$\psi(\frac{h}{\sqrt{2}}, t, u) = \begin{cases} -1 & \text{for } 0 \leq u \leq t \leq h/\sqrt{2} \\ 0 & \text{for } 0 \leq t < u \leq h/\sqrt{2} \end{cases} = -(t-u)_+^0$$

$$K_h^{2,0}(u, v; t) = \tilde{R}_3((t-u)_+) = (t-u)_+ - (t-v)_+$$

$$K_h^{0,2}(u, v; \tau) = \tilde{R}_3((v-\tau)_+) \equiv 0$$

$$K_h^{1,1}(u, v; \tau) = \tilde{R}_3((u-\frac{h}{\sqrt{2}})(v-\tau)_+^0) \equiv 0$$

$$\begin{aligned} K_h^{2,1}(u, v; t, \tau) &= \tilde{R}_3((u-t)\psi(\frac{h}{\sqrt{2}}, t, u) \cdot (v-\tau)_+^0 \psi(0, \tau, v)) \\ &= \tilde{R}_3((t-u)_+(v-\tau)_+^0) = ((t-u)_+ - (t-v)_+)(v-\tau)_+^0. \end{aligned}$$

Similar arguments like in the proof of Theorem 1 show that (here $T_h^* := \{(u, v) \mid 0 \leq v \leq u \leq \frac{h}{\sqrt{2}}\}$, $T_1^* := T_h^*|_{h=1}$)

$$(38) \left\{ \begin{aligned} &\left\| \int_0^{h/\sqrt{2}} K_h^{2,0}(\cdot, \cdot; t) g^{(2,0)}(t, 0) dt \right\|_{L_\infty(T_h^*)} \\ &\leq h^2 \left\| \int_0^{1/\sqrt{2}} K_1^{2,0}(\cdot, \cdot; t) dt \right\|_{L_\infty(T_1^*)} \cdot \|g^{(2,0)}(\cdot, 0)\|_{L_\infty[0, \frac{h}{\sqrt{2}}]} \end{aligned} \right.$$

$$(39) \left\{ \begin{aligned} & \left\| \int_0^{h/\sqrt{2}} K_h^{2,0}(\cdot, \cdot; t) g^{(2,0)}(t, 0) dt \right\|_{L_\infty(T_h^{**})} \\ & \leq h^{5/2} \left\| \sqrt{\int_0^{1/\sqrt{2}} (K_1^{2,0}(\cdot, \cdot; t))^2 dt} \right\|_{L_2(T_1^{**})} \cdot \|g^{(2,0)}(\cdot, 0)\|_{L_2[0, \frac{h}{\sqrt{2}}]}, \end{aligned} \right.$$

$$(40) \left\{ \begin{aligned} & \left\| \iint_{T_h^{**}} K_h^{2,1}(\cdot, \cdot; t, \tau) g^{(2,1)}(t, \tau) dt d\tau \right\|_{L_\infty(T_h^{**})} \\ & \leq h^3 \left\| \iint_{T_1^{**}} K_1^{2,1}(\cdot, \cdot; t, \tau) dt d\tau \right\|_{L_\infty(T_1^{**})} \cdot \|g^{(2,1)}\|_{L_\infty(T_h^{**})} \end{aligned} \right.$$

and so on. Now

$$K_1^{2,0}(u, v; t) = \begin{cases} -(u-v) \leq 0 & \text{for } 0 \leq v \leq u \leq t \leq 1/\sqrt{2} \\ -(t-v) \leq 0 & \text{for } 0 \leq v \leq t < u \leq 1/\sqrt{2} \\ 0 & \text{for } 0 \leq t \leq v \leq u \end{cases}$$

and so

$$\int_0^{1/\sqrt{2}} K_1^{2,0}(u, v; t) dt = -(u-v) \left(\frac{1}{\sqrt{2}} - \frac{u+v}{2} \right)$$

$$\int_0^{1/\sqrt{2}} (K_1^{2,0}(u, v; t))^2 dt = (u-v)^2 \left(\frac{1}{\sqrt{2}} - \frac{2u+v}{3} \right).$$

That implies

$$(41) \quad \left\| \int_0^{1/\sqrt{2}} K_1^{2,0}(\cdot, \cdot; t) dt \right\|_{L_\infty(T_1^{**})} = \frac{1}{4},$$

$$(42) \quad \left\| \int_0^{1/\sqrt{2}} (K_1^{2,0}(\cdot, \cdot; t))^2 dt \right\|_{L_2(T_1^{**})} = \frac{1}{3\sqrt{10}\sqrt{2}}.$$

For the second remainder term we need

$$K_1^{2,1}(u,v;t,\tau) = \begin{cases} 0 & \text{for } v \leq \tau, \\ -(u-v) \leq 0 & \text{for } v > \tau \text{ and } 0 \leq v \leq u \leq t \leq 1/\sqrt{2}, \\ -(t-v) \leq 0 & \text{for } v > \tau \text{ and } 0 \leq v \leq t < u \leq 1/\sqrt{2}, \\ 0 & \text{for } v > \tau \text{ and } 0 < t \leq v \leq u \leq 1/\sqrt{2}. \end{cases}$$

Therefore

$$\iint_{T_1^*} K_1^{2,1}(u,v;t,\tau) dt d\tau = -(u-v) v \left(\frac{1}{\sqrt{2}} - \frac{u+v}{2} \right),$$

$$\iint_{T_1^*} (K_1^{2,1}(u,v;t,\tau))^2 dt d\tau = (u-v)^2 v \left(\frac{1}{\sqrt{2}} - \frac{2u+v}{3} \right)$$

and finally

$$(43) \quad \left\| \iint_{T_1^*} K_1^{2,1}(\cdot, \cdot; t, \tau) dt d\tau \right\|_{L_\infty(T_1^*)} = \frac{\sqrt{2}}{54}$$

$$(44) \quad \left\| \sqrt{\iint_{T_1^*} (K_1^{2,1}(\cdot, \cdot; t, \tau))^2 dt d\tau} \right\|_{L_2(T_1^*)} = \frac{1}{12\sqrt{10}}.$$

Until now we have only treated the error in T_h^* , not in

$$T_{h,-}^* := \{(u,v) \mid 0 \leq -v \leq u \leq h/\sqrt{2}\}.$$

Because of the symmetry of $Q_1 f$ and $Q_2 f$ in (29) we find, for example,

$$\begin{aligned}
(45) \quad & \left\{ \begin{aligned} & \left\| \int_{-h/\sqrt{2}}^{h/\sqrt{2}} K_h^{2,0}(\cdot, \cdot; t) g^{(2,0)}(t, 0) dt \right\|_{L_\infty[-h/\sqrt{2}, h/\sqrt{2}]} \\ & \leq h^2 \left\| \int_0^{1/\sqrt{2}} K_1^{2,0}(\cdot, \cdot; t) dt \right\|_{L_\infty(T_1^{**})} \\ & \quad \cdot \max\{ \|g^{(2,0)}(\cdot, 0)\|_{L_\infty[0, h/\sqrt{2}]}, \|g^{(2,0)}(\cdot, 0)\|_{L_\infty[-h/\sqrt{2}, 0]} \} \\ & = h^2 \left\| \int_0^{1/\sqrt{2}} K_1^{2,0}(\cdot, \cdot; t) dt \right\|_{L_\infty(T_1^{**})} \cdot \|g^{(2,0)}(\cdot, 0)\|_{L_\infty[-h/\sqrt{2}, h/\sqrt{2}]} \end{aligned} \right.
\end{aligned}$$

and

$$\begin{aligned}
(46) \quad & \left\{ \begin{aligned} & \left\| \iint_{T_h^{**} \cup T_{h,-}} K_h^{2,1}(\cdot, \cdot; t, \tau) g^{(2,1)}(t, \tau) dt d\tau \right\|_{L_2(T_h^{**} \cup T_{h,-})} \\ & \leq h^3 \left\| \sqrt{\iint_{T_1^{**}} (K_1^{2,1}(\cdot, \cdot; t, \tau))^2 dt d\tau} \right\|_{L_2(T_1^{**})} \\ & \quad \cdot [\|g^{(2,1)}\|_{L_2(T_h^{**})} + \|g^{(2,1)}\|_{L_2(T_{h,-})}] \\ & = h^3 \left\| \sqrt{\iint_{T_1^{**}} (K_1^{2,1}(\cdot, \cdot; t, \tau))^2 dt d\tau} \right\|_{L_2(T_1^{**})} \|g^{(2,1)}\|_{L_2(T_h^{**} \cup T_{h,-})}. \end{aligned} \right.
\end{aligned}$$

Finally we have to use the inverse transformation to (35).

By (35)

$$\frac{\partial}{\partial u} = \frac{1}{\sqrt{2}} \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right), \quad \frac{\partial}{\partial v} = \frac{1}{\sqrt{2}} \left(\frac{\partial}{\partial y} - \frac{\partial}{\partial x} \right), \quad v = 0 \text{ iff } x = y,$$

and so, see for instance (39), (40),

$$(47) \quad \begin{cases} g^{(2,0)}(u,0) = \frac{1}{2} \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^2 f(x, h-x) , \\ g^{(2,1)}(u,v) = \frac{1}{2\sqrt{2}} \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^2 \left(\frac{\partial}{\partial y} - \frac{\partial}{\partial x} \right) f(x,y) . \end{cases}$$

Fitting together (38), (41), (43), (45), (47) we find (33), whereas (39), (42), (44), (46), (47) gives (34). \square

If one imposes additional symmetry conditions on f , one can construct interpolating functions satisfying (28) and reproducing bivariate polynomials.

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